

Many accents have been re-defined

`c \c{c} \pi \cpi`

$c\pi$

`int \e{\im x} \d{x}`

$$\int e^{ix} dx$$

`\^{beta_1}=b_1`

$$\widehat{\beta}_1 = b_1$$

`\x=\frac{1}{n}\sum x_i`

$$\bar{x} = \frac{1}{n} \sum x_i$$

`\b{x} = \frac{1}{n} \wrap[()]{x_1 + \dots + x_n}`

$$\bar{x} = \frac{1}{n} (x_1 + \dots + x_n)$$

Sometimes overline is better: `\b{x}` *vs* `\ol{x}`

\bar{x} vs. \overline{x}

And, underlines are nice too: `\ul{x}`

\underline{x}

Derivatives and partial derivatives:

`\deriv{x}{x^2+y^2}`

$$\frac{d}{dx} [x^2 + y^2]$$

`\pderiv{x}{x^2+y^2}`

$$\frac{\partial}{\partial x} [x^2 + y^2]$$

Or, rather, in the order of `\frac`:

`\derivf{x^2+y^2}{x}`

$$\frac{d}{dx} [x^2 + y^2]$$

`\pderivf{x^2+y^2}{x}`

$$\frac{\partial}{\partial x} [x^2 + y^2]$$

A few other nice-to-haves:

`\chisq`

χ^2

`\Gamma[n+1]=n!`

$$\Gamma(n+1) = n!$$

`\binom{n}{x}`

$$\binom{n}{x}$$

`\e{x}`

$$e^x$$

`\H_0: \mu=0 \text{ vs } \H_1: \mu \neq 0 (\text{neg } \H_0)`

$H_0 : \mu = 0$ vs. $H_1 : \mu \neq 0$ ($-\H_0$)

`\logit \wrap{p} = \log \wrap{\frac{p}{1-p}}`

$$\text{logit } [p] = \log \left[\frac{p}{1-p} \right]$$

Common distributions along with other features follows:

Normal Distribution

$Z \sim N(0, 1)$, where $E[Z] = 0$ and $V[Z] = 1$

$Z \sim N(0, 1)$, where $E[Z] = 0$ and $V[Z] = 1$

$P\{|Z| > z_{\alpha}\} = \alpha$

$$P\left[|Z| > z_{\frac{\alpha}{2}}\right] = \alpha$$

$p_N(z)$

$$\frac{1}{\sqrt{2\pi}} e^{-z^2/2}$$

or, in general

$p_N(z; \mu, \sigma^2)$

$$\frac{1}{\sqrt{2\pi\sigma^2}} e^{-(z-\mu)^2/2\sigma^2}$$

Sometimes, we subscript the following operations:

$E_z[Z] = 0$, $V_z[Z] = 1$, and $P_z\{|Z| > z_{\alpha}\} = \alpha$

$$E_z[Z] = 0, V_z[Z] = 1, \text{ and } P_z\left[|Z| > z_{\frac{\alpha}{2}}\right] = \alpha$$

Multivariate Normal Distribution

$\mathbf{X} \sim N_p(\boldsymbol{\mu}, \boldsymbol{\Sigma})$

$$\mathbf{X} \sim N_p(\boldsymbol{\mu}, \boldsymbol{\Sigma})$$

Chi-square Distribution

$Z_i \stackrel{iid}{\sim} N(0, 1)$, where $i = 1, \dots, n$

$$Z_i \stackrel{iid}{\sim} N(0, 1), \text{ where } i = 1, \dots, n$$

$\chi^2 = \sum_i Z_i^2 \sim \text{Chi}\{n\}$

$$\chi^2 = \sum_i Z_i^2 \sim \chi^2(n)$$

$p_{\text{Chi}}(z)$

$$\frac{2^{-n/2}}{\Gamma(n/2)} z^{n/2-1} e^{-z/2} I_z(0, \infty), \text{ where } n > 0$$

t Distribution

$\frac{N(0, 1)}{\sqrt{\frac{\chi^2(n)}{n}}} \sim t(n)$

$$\frac{N(0, 1)}{\sqrt{\frac{\chi^2(n)}{n}}} \sim t(n)$$

F Distribution

$X_i, Y_{\tilde{i}} \stackrel{\text{iid}}{\sim} N(0, 1)$ where $i = 1, \dots, n; \tilde{i} = 1, \dots, m$ and $V[X_i, Y_{\tilde{i}}] = \sigma_{xy} = 0$

$X_i, Y_{\tilde{i}} \stackrel{\text{iid}}{\sim} N(0, 1)$ where $i = 1, \dots, n; \tilde{i} = 1, \dots, m$ and $V[X_i, Y_{\tilde{i}}] = \sigma_{xy} = 0$

$\chi^2_x = \sum_i X_i^2 \sim \chi^2(n)$

$$\chi^2_x = \sum_i X_i^2 \sim \chi^2(n)$$

$\chi^2_y = \sum_{\tilde{i}} Y_{\tilde{i}}^2 \sim \chi^2(m)$

$$\chi^2_y = \sum_{\tilde{i}} Y_{\tilde{i}}^2 \sim \chi^2(m)$$

$\frac{\chi^2_x}{\chi^2_y} \sim F(n, m)$

$$\frac{\chi^2_x}{\chi^2_y} \sim F(n, m)$$

Beta Distribution

$B = \frac{\frac{n}{m}F}{1 + \frac{n}{m}F} \sim \text{Beta}\left(\frac{n}{2}, \frac{m}{2}\right)$

$$B = \frac{\frac{n}{m}F}{1 + \frac{n}{m}F} \sim \text{Beta}\left(\frac{n}{2}, \frac{m}{2}\right)$$

$\text{pBeta}\{\alpha\}\{\beta\}$

$$\frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1} (1-x)^{\beta-1} I_x(0, 1), \text{ where } \alpha > 0 \text{ and } \beta > 0$$

Gamma Distribution

$G \sim \text{Gam}\{\alpha\}\{\beta\}$

$$G \sim \text{Gamma}(\alpha, \beta)$$

$\text{pGam}\{\alpha\}\{\beta\}$

$$\frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x} I_x(0, \infty), \text{ where } \alpha > 0 \text{ and } \beta > 0$$

Cauchy Distribution

$C \sim \text{Cau}\{\theta\}\{\nu\}$

$$C \sim \text{Cauchy}(\theta, \nu)$$

$\text{pCau}\{\theta\}\{\nu\}$

$$\frac{1}{\nu\pi \left\{1 + \left[\frac{x - \theta}{\nu}\right]^2\right\}}, \text{ where } \nu > 0$$

Uniform Distribution

$X \sim \mathcal{U}\{0, 1\}$

$$X \sim \mathcal{U}(0, 1)$$

$\mathcal{p}\mathcal{U}\{0\}\{1\}$

$$I_x(0, 1)$$

or, in general

$\mathcal{p}\mathcal{U}\{a\}\{b\}$

$$\frac{1}{b-a} I_x(a, b), \text{ where } a < b$$

Exponential Distribution

$X \sim \mathcal{Exp}\{\lambda\}$

$$X \sim \mathcal{Exp}(\lambda)$$

$\mathcal{p}\mathcal{Exp}\{\lambda\}$

$$\frac{1}{\lambda} e^{-x/\lambda} I_x(0, \infty), \text{ where } \lambda > 0$$

Hotelling's T^2 Distribution

$X \sim \mathcal{Tsq}\{\nu_1\}\{\nu_2\}$

$$X \sim T^2(\nu_1, \nu_2)$$

Inverse Chi-square Distribution

$X \sim \mathcal{IC}\{\nu\}$

$$X \sim \chi^{-2}(\nu)$$

Inverse Gamma Distribution

$X \sim \mathcal{IG}\{\alpha\}\{\beta\}$

$$X \sim \text{Gamma}^{-1}(\alpha, \beta)$$

Pareto Distribution

$X \sim \mathcal{Par}\{\alpha\}\{\beta\}$

$$X \sim \text{Pareto}(\alpha, \beta)$$

$\mathcal{p}\mathcal{Par}\{\alpha\}\{\beta\}$

$$\frac{\beta}{\alpha(1+x/\alpha)^{\beta+1}} I_x(0, \infty), \text{ where } \alpha > 0 \text{ and } \beta > 0$$

Wishart Distribution

$\mathcal{sfs1}\{X\} \sim \mathcal{W}\{\nu\}\{\mathcal{sfs1}\{S\}\}$

$$X \sim \text{Wishart}(\nu, S)$$

Inverse Wishart Distribution

$$\text{\sfs1}\{X\} \sim \text{\IW}\{\nu\}\{\text{\sfs1}\{S^{-1}\}\}$$

$$X \sim \text{Wishart}^{-1}(\nu, S^{-1})$$

Binomial Distribution

$$X \sim \text{\Bin}\{n\}\{p\}$$

$$X \sim \text{Bin}(n, p)$$

Bernoulli Distribution

$$X \sim \text{\B}\{p\}$$

$$X \sim \text{B}(p)$$

Beta-Binomial Distribution

$$X \sim \text{\BB}\{p\}$$

$$X \sim \text{BetaBin}(p)$$

Negative-Binomial Distribution

$$X \sim \text{\NB}\{n\}\{p\}$$

$$X \sim \text{NegBin}(n, p)$$

Hypergeometric Distribution

$$X \sim \text{\HG}\{n\}\{M\}\{N\}$$

$$X \sim \text{Hypergeometric}(n, M, N)$$

Poisson Distribution

$$X \sim \text{\Poi}\{\mu\}$$

$$X \sim \text{Poisson}(\mu)$$

Dirichlet Distribution

$$\text{\bm}\{X\} \sim \text{\Dir}\{\alpha_1 \dots \alpha_k\}$$

$$\mathbf{X} \sim \text{Dirichlet}(\alpha_1 \dots \alpha_k)$$

Multinomial Distribution

$$\text{\bm}\{X\} \sim \text{\M}\{n\}\{\alpha_1 \dots \alpha_k\}$$

$$\mathbf{X} \sim \text{Multinomial}(n, \alpha_1 \dots \alpha_k)$$

To compute critical values for the Normal distribution, create the NCRIT program for your TI-83 (or equivalent) calculator. At each step, the calculator display is shown, followed by what you should do (■ is the cursor):

```

■
PRGM →NEW→1:Create New
Name=■
NCRIT ENTER
:■
PRGM →I/O→2:Prompt
:Prompt ■
ALPHA A, ALPHA T ENTER
:■
2nd DISTR →DISTR→3:invNorm(
:invNorm(■
1-(ALPHA A ÷ ALPHA T)) STO⇒ ALPHA C ENTER
:■
PRGM →I/O→3:Disp
:Disp ■
ALPHA C ENTER
:■
2nd QUIT

```

Suppose A is α and T is the number of tails. To run the program:

```

■
PRGM →EXEC→NCRIT
prgmNCRIT■
ENTER
A=?■
0.05 ENTER
T=?■
2 ENTER
1.959963986

```